

FACTSHEET - AS OF 22-Feb-2024

F.A.Z. Euro Versorgung Index (TR)

DESCRIPTION

The F.A.Z. Euro Versorgung Index includes companies whose primary business activity is in the utilities sector and which are domiciled and traded at an exchange in the Eurozone. From each Eurozone country the largest company from the utilities sector is included and subsequently further companies added up to a maximum of 25 components. The index members are weighted equally. The F.A.Z. Euro Versorgung Index is calculated as a total return index in EUR and adjusted annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

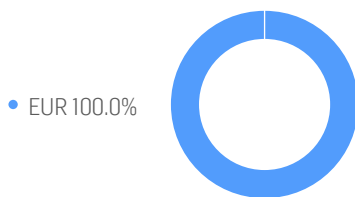
ISIN / WKN	DE000SLA2SV7 / SLA2SV	Base Value / Base Date	100 Points / 19.09.2011
Bloomberg / Reuters	FAZESVTR Index / .FAZESVTR	Last Price	326.97
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 06:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 19.09.2011
Index Members	24		

STATISTICS

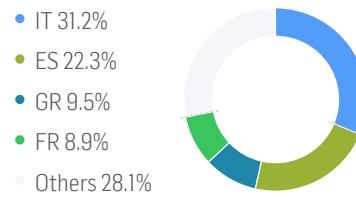
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.74%	-4.25%	-0.50%	1.45%	-7.24%	222.71%
Performance (p.a.)						9.89%
Volatility (p.a.)	11.41%	11.18%	12.97%	12.97%	12.03%	17.44%
High	347.10	360.86	360.86	360.86	360.86	360.98
Low	325.53	325.53	306.13	306.13	325.53	81.02
Sharpe Ratio*	-4.25	-1.80	-0.38	-0.19	-3.59	0.34
Max. Drawdown	-6.21%	-9.79%	-9.79%	-10.92%	-9.79%	-34.61%
VaR 95 \ 99				-24.7% \ -35.1%		-27.4% \ -46.9%
CVaR 95 \ 99				-30.4% \ -36.8%		-41.4% \ -70.0%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
HERA SPA	HER IM Equity	IT	EUR	5.22%
PUBLIC POWER CORP SA	PPC GA Equity	GR	EUR	5.03%
EVN AG	EVN AV Equity	AT	EUR	5.01%
ACEA SPA	ACE IM Equity	IT	EUR	5.01%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	4.61%
GEK TERNA HOLDING REAL ESTATE	GEKTERNA GA Equity	GR	EUR	4.46%
A2A SPA	A2A IM Equity	IT	EUR	4.44%
EON SE	EOAN GY Equity	DE	EUR	4.44%
ENGIE SA	ENGI FP Equity	FR	EUR	4.26%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	4.26%
ENEL SPA	ENEL IM Equity	IT	EUR	4.23%
TERNA SPA	TRN IM Equity	IT	EUR	4.17%
ITALGAS SPA	IG IM Equity	IT	EUR	4.12%
SNAM SPA	SRG IM Equity	IT	EUR	4.04%
IBERDROLA SA	IBE SQ Equity	ES	EUR	3.95%

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